

End-2019 G-SIB Assessment Exercise

v4.6.3

General Bank Data

| Section 1 - General Information | GSIB | Response |
|--|------|---|
| a. General information provided by the relevant supervisory authority: | | |
| (1) Country code | 1001 | ES |
| (2) Bank name | 1002 | CaixaBank |
| (3) Reporting date (yyyy-mm-dd) | 1003 | 2019-12-31 |
| (4) Reporting currency | 1004 | EUR |
| (5) Euro conversion rate | 1005 | |
| (6) Submission date (yyyy-mm-dd) | 1006 | 2020-04-30 |
| b. General Information provided by the reporting institution: | | |
| (1) Reporting unit | 1007 | 1.000 |
| (2) Accounting standard | 1008 | IFRS |
| (3) Date of public disclosure (yyyy-mm-dd) | 1009 | 2019-12-31 |
| (4) Language of public disclosure | 1010 | English |
| (5) Web address of public disclosure | 1011 | https://www.caixabank.com/infor |

Size Indicator

| Section 2 - Total Exposures | GSIB | Amount in thousand EUR |
|--|------|------------------------|
| a. Derivatives | | |
| (1) Counterparty exposure of derivatives contracts | 1012 | 6.390.984 |
| (2) Capped notional amount of credit derivatives | 1201 | 5.000 |
| (3) Potential future exposure of derivative contracts | 1018 | 2.913.244 |
| b. Securities financing transactions (SFTs) | | |
| (1) Adjusted gross value of SFTs | 1013 | 1.617.599 |
| (2) Counterparty exposure of SFTs | 1014 | 938.267 |
| c. Other assets | 1015 | 308.778.082 |
| d. Gross notional amount of off-balance sheet items | | |
| (1) Items subject to a 0% credit conversion factor (CCF) | 1019 | 39.626.260 |
| (2) Items subject to a 20% CCF | 1022 | 21.228.119 |
| (3) Items subject to a 50% CCF | 1023 | 35.626.947 |
| (4) Items subject to a 100% CCF | 1024 | 1.341.953 |
| e. Regulatory adjustments | 1031 | 6.326.206 |
| f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) through 2.c., 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) | 1103 | 348.006.854 |

Interconnectedness Indicators

| Section 3 - Intra-Financial System Assets | GSIB | Amount in thousand EUR |
|--|------|------------------------|
| a. Funds deposited with or lent to other financial institutions | 1033 | 3.925.985 |
| (1) Certificates of deposit | 1034 | 0 |
| b. Unused portion of committed lines extended to other financial institutions | 1035 | 890.052 |
| c. Holdings of securities issued by other financial institutions: | | |
| (1) Secured debt securities | 1036 | 335.063 |
| (2) Senior unsecured debt securities | 1037 | 458.909 |
| (3) Subordinated debt securities | 1038 | 37.363 |
| (4) Commercial paper | 1039 | 0 |
| (5) Equity securities | 1040 | 6.006.516 |
| (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) | 1041 | 0 |
| d. Net positive current exposure of securities financing transactions with other financial institutions | 1213 | 765.890 |
| e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: | | |
| (1) Net positive fair value | 1043 | 73.286 |
| (2) Potential future exposure | 1044 | 2.082.319 |
| f. Intra-financial system assets indicator (sum of items 3.a., 3.b through 3.c.(5), 3.d., 3.e.(1), and 3.e.(2), minus 3.c.(6)) | 1045 | 14.575.384 |

| Section 4 - Intra-Financial System Liabilities | GSIB | Amount in thousand EUR |
|---|------|------------------------|
| a. Funds deposited by or borrowed from other financial institutions: | | |
| (1) Deposits due to depository institutions | 1046 | 986.598 |
| (2) Deposits due to non-depository financial institutions | 1047 | 4.726.545 |
| (3) Loans obtained from other financial institutions | 1105 | 0 |
| b. Unused portion of committed lines obtained from other financial institutions | 1048 | 894.877 |
| c. Net negative current exposure of securities financing transactions with other financial institutions | 1214 | 4.882.448 |
| d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: | | |
| (1) Net negative fair value | 1050 | 69.589 |
| (2) Potential future exposure | 1051 | 278.557 |
| e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) | 1052 | 11.838.614 |

| Section 5 - Securities Outstanding | GSIB | Amount in thousand EUR |
|---|------|------------------------|
| a. Secured debt securities | 1053 | 18.517.585 |
| b. Senior unsecured debt securities | 1054 | 10.362.595 |
| c. Subordinated debt securities | 1055 | 5.461.305 |
| d. Commercial paper | 1056 | 703.201 |
| e. Certificates of deposit | 1057 | 0 |
| f. Common equity | 1058 | 16.735.923 |
| g. Preferred shares and any other forms of subordinated funding not captured in item 5.c. | 1059 | 0 |
| h. Securities outstanding indicator (sum of items 5.a through 5.g) | 1060 | 51.780.608 |

Substitutability/Financial Institution Infrastructure Indicators

| Section 6 - Payments made in the reporting year (excluding intragroup payments) | GSIB | Amount in thousand EUR |
|---|------|------------------------|
| a. Australian dollars (AUD) | 1061 | 1.927.403 |
| b. Brazilian real (BRL) | 1062 | 0 |
| c. Canadian dollars (CAD) | 1063 | 9.839.339 |
| d. Swiss francs (CHF) | 1064 | 16.340.227 |
| e. Chinese yuan (CNY) | 1065 | 1.798.509 |
| f. Euros (EUR) | 1066 | 502.941.450 |
| g. British pounds (GBP) | 1067 | 49.263.129 |
| h. Hong Kong dollars (HKD) | 1068 | 45.801 |
| i. Indian rupee (INR) | 1069 | 8.629 |
| j. Japanese yen (JPY) | 1070 | 11.879.071 |
| k. Mexican pesos (MXN) | 1108 | 6.709.940 |
| l. Swedish krona (SEK) | 1071 | 832.322 |
| m. United States dollars (USD) | 1072 | 377.250.557 |
| n. Payments activity indicator (sum of items 6.a through 6.m) | 1073 | 978.836.376 |

| Section 7 - Assets Under Custody | GSIB | Amount in thousand EUR |
|-----------------------------------|------|------------------------|
| a. Assets under custody indicator | 1074 | 225.210.697 |

| Section 8 - Underwritten Transactions in Debt and Equity Markets | GSIB | Amount in thousand EUR |
|--|------|------------------------|
| a. Equity underwriting activity | 1075 | 216.760 |
| b. Debt underwriting activity | 1076 | 0 |
| c. Underwriting activity indicator (sum of items 8.a and 8.b) | 1077 | 216.760 |

Complexity indicators

| Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives | GSIB | Amount in thousand EUR |
|---|------|------------------------|
| a. OTC derivatives cleared through a central counterparty | 1078 | 219.089.396 |
| b. OTC derivatives settled bilaterally | 1079 | 274.523.284 |
| c. OTC derivatives indicator (sum of items 9.a and 9.b) | 1080 | 493.612.680 |

| Section 10 - Trading and Available-for-Sale Securities | GSIB | Amount in thousand EUR |
|--|------|------------------------|
| a. Held-for-trading securities (HFT) | 1081 | 1.175.846 |
| b. Available-for-sale securities (AFS) | 1082 | 18.371.481 |
| c. Trading and AFS securities that meet the definition of Level 1 assets | 1083 | 16.407.075 |
| d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts | 1084 | 1.609.054 |
| e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) | 1085 | 1.531.198 |

| Section 11 - Level 3 Assets | GSIB | Amount in thousand EUR |
|--|------|------------------------|
| a. Level 3 assets indicator (Assets valued for accounting purposes using Level 3 measurement inputs) | 1086 | 1.007.172 |

Cross-Jurisdictional Activity Indicators

| Section 12 - Cross-Jurisdictional Claims | GSIB | Amount in thousand EUR |
|---|------|------------------------|
| a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) | 1087 | 58.341.981 |

| Section 13 - Cross-Jurisdictional Liabilities | GSIB | Amount in thousand EUR |
|--|------|------------------------|
| a. Foreign liabilities (excluding derivatives and local liabilities in local currency) | 1088 | 10.197.968 |
| (1) Any foreign liabilities to related offices included in item 13.a. | 1089 | 0 |
| b. Local liabilities in local currency (excluding derivatives activity) | 1090 | 22.602.602 |
| c. Cross-jurisdictional liabilities indicator (sum of items 13.a and 13.b, minus 13.a.(1)) | 1091 | 32.800.570 |